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Variational Full-waveform Inversion

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SUMMARY

Seismic full-waveform inversion (FWI) can produce high resolution images of the Earth's subsurface. Since full waveform modelling is significantly nonlinear with respect to velocities, Monte Carlo methods have been used to assess image uncertainties. However, because of the high computational cost of Monte Carlo sampling methods, uncertainty assessment remains intractable for larger data sets and 3D applications. In this study we propose a new method called variational full-waveform inversion (VFWI), which uses Stein variational gradient descent (SVGD) to solve FWI problems. We apply the method to a 2D synthetic example and demonstrate that the method produces accurate approximations to those obtained by Hamiltonian Monte Carlo (HMC). Since variational inference solves the problem using optimization, the method can be applied to larger datasets and 3D applications by using stochastic optimization and distributed optimization.

1 INTRODUCTION

Seismic full-waveform inversion (FWI) is a method which characterizes properties of the Earth's subsurface by exploiting information throughout recorded seismic waveforms (Tarantola 1984; Gauthier et al. 1986; Pratt 1999; Tromp et al. 2005). The method has been used successfully from industrial scale (Prioux et al. 2013; Warner et al. 2013), regional scale (Chen et al. 2007; Tape

et al. 2009; Fichtner et al. 2009) to global scale (French & Romanowicz 2014; Bozdağ et al. 2016; Fichtner et al. 2018).

The FWI problem is often solved using optimization by minimizing a misfit function between observed and predicted seismograms. Since the problem is highly non-linear with multi-modal objective functions, a poor starting model can cause convergence to incorrect solutions. Apart from finding an adequate starting model, numerous misfit functions that can reduce multi-modalities have been proposed (Luo & Schuster 1991; Fichtner et al. 2008; Brossier et al. 2010; Van Leeuwen & Mulder 2010; Bozdağ et al. 2011; Métivier et al. 2016). Nevertheless, although optimization has been used widely in practical applications, the method cannot provide accurate uncertainty estimations which makes it difficult to assess and interpret the results of FWI.

Monte Carlo sampling methods provide a procedure to solve general non-linear problems and quantify uncertainties (Brooks et al. 2011). The methods have been applied to travel time tomography (Bodin & Sambridge 2009; Galetti et al. 2015; Zhang et al. 2018, 2019) and FWI (Ray et al. 2016, 2017; Biswas & Sen 2017; Gebraad et al. 2020). However, Monte Carlo sampling methods are computationally expensive and remains intractable for large data sets due to the curse of dimensionality (Curtis & Lomax 2001). To extend nonlinear uncertainty analysis to larger systems, Nawaz & Curtis (2018, 2019) and Zhang & Curtis (2019) introduced variational inference methods to Geophysics, and Zhang & Curtis (2019) applied them to seismic travel time tomography. By optimizing a different formulation of the inverse problem, variational inference methods can be more efficient than Monte Carlo sampling methods (Bishop 2006; Blei et al. 2017), can be applied to larger systems by using methods like stochastic optimization (Robbins & Monro 1951; Kubrusly & Gravier 1973) and distributed optimization, and provide uncertainties in the form of marginal probability distributions on parameters (Nawaz & Curtis 2018, 2019; Nawaz et al. 2020; Zhang & Curtis 2019).

In this study we apply variational inference methods to FWI, which we refer as variational full-waveform inversion (VFWI). Specifically we use Stein variational gradient descent (SVGD) to solve FWI problems because SVGD can produce accurate approximations to the results of Monte Carlo sampling methods (Zhang & Curtis 2019). In section 2 we provide a brief overview

of SVGD and FWI. In section 3 we apply the method to a 2D synthetic test and compare the results with those obtained by Hamiltonian Monte Carlo (HMC). We then provide a discussion about the possibility to apply the method to larger systems and 3D applications.

2 METHODS

2.1 Stein variational gradient descent (SVGD)

Bayesian methods update a *prior* probability density function (pdf) $p(\mathbf{m})$ with new information from the data to produce a probability distribution of model parameters post inversion, which is often called a *posterior* pdf, written as $p(\mathbf{m}|\mathbf{d}_{obs})$. According to Bayes' theorem,

$$p(\mathbf{m}|\mathbf{d}_{obs}) = \frac{p(\mathbf{d}_{obs}|\mathbf{m})p(\mathbf{m})}{p(\mathbf{d}_{obs})} \quad (1)$$

where $p(\mathbf{d}_{obs}|\mathbf{m})$ is the *likelihood*, which is the probability of observing data \mathbf{d}_{obs} if model \mathbf{m} was true, and $p(\mathbf{d}_{obs})$ is a normalization factor called the *evidence*. The likelihood function is often represented as the exponential of a misfit function $\mathcal{L}(\mathbf{d}_{obs}, \mathbf{m})$,

$$p(\mathbf{d}_{obs}|\mathbf{m}) = \frac{1}{C} \exp(-\mathcal{L}(\mathbf{d}_{obs}, \mathbf{m})) \quad (2)$$

where C is the normalization factor. This process is called Bayesian inference.

Bayesian inference is often solved by using Markov chain Monte Carlo (MCMC) methods. However, due to the high computational expense of Monte Carlo methods, they cannot easily be applied to large datasets which are often expensive to simulate given a set of model parameters. Variational inference provides a different way to solve Bayesian inference problems: the method seeks an optimal approximation to the posterior pdf within a predefined family of distributions, by minimizing the Kullback-Leibler (KL) divergence (Kullback & Leibler 1951) between the approximate probability distribution and the posterior probability distribution (Blei et al. 2017). Since variational inference solves Bayesian inference problems using optimization, it can be more efficient than Monte Carlo sampling methods (Blei et al. 2017; Zhang & Curtis 2019).

Stein variational gradient descent (SVGD) is one such algorithm based on iterative incremental

transforms of the prior pdf (Liu & Wang 2016). In SVGD, a smooth transform $T(\mathbf{m}) = \mathbf{m} + \epsilon \phi(\mathbf{m})$ is used, where $\mathbf{m} = [m_1, \dots, m_d]$ and m_i is the i^{th} parameter, and $\phi(\mathbf{m}) = [\phi_1, \dots, \phi_d]$ is a smooth vector function that describes the perturbation direction and where ϵ is the magnitude of the perturbation. Say $q_T(\mathbf{m})$ is the transformed probability distribution of the initial distribution $q(\mathbf{m})$. The gradient of KL-divergence with respect to ϵ can be calculated as (Liu & Wang 2016):

$$\nabla_{\epsilon} \text{KL}[q_T||p] |_{\epsilon=0} = -\mathbb{E}_q [\text{trace}(\mathcal{A}_p \phi(\mathbf{m}))] \quad (3)$$

where \mathcal{A}_p is the Stein operator such that $\mathcal{A}_p \phi(\mathbf{m}) = \nabla_{\mathbf{m}} \log p(\mathbf{m}) \phi(\mathbf{m})^T + \nabla_{\mathbf{m}} \phi(\mathbf{m})$. It has been found that the right-hand expectation is maximized when

$$\phi^* = \phi_{q,p}^*(\mathbf{m}) / \|\phi_{q,p}^*(\mathbf{m})\|_{\mathcal{H}^d} \quad (4)$$

and

$$\phi_{q,p}^*(\mathbf{m}) = \mathbb{E}_{\{\mathbf{m}' \sim q\}} [\mathcal{A}_p k(\mathbf{m}', \mathbf{m})] \quad (5)$$

where \mathcal{H}^d is a reproducing kernel Hilbert space and $k(\mathbf{m}', \mathbf{m})$ is a kernel function (see details in Liu & Wang 2016). The expectation in equation (5) can be calculated using a set of particles.

Given the above solution, SVGD minimizes the KL-divergence by iteratively applying the optimal transform ϕ^* to the current approximate probability distribution represented by a set of particles, and eventually converges to an approximation to the true posterior. The method has been introduced to geophysics to solve 2D seismic travel time tomographic problems by Zhang & Curtis (2019). In this study we use SVGD to solve VFWI problems.

2.2 Full-waveform inversion (FWI)

FWI uses full waveform information to image the Earth's subsurface. In this study we solve a P-SV wave system along a 2D vertical cross section of isotropic wave velocities and density. The wave equation is solved by using a fourth-order variant of the staggered-grid finite difference scheme (Virieux 1986; Gobraad et al. 2020). The gradients with respect to velocities and density are calculated using the adjoint method (Tarantola 1988; Liu & Tromp 2006; Fichtner et al. 2006;

Plessix 2006) and are used to transform the pdf in the SVGD algorithm. For the misfit function, we choose the L_2 waveform difference:

$$\mathcal{L} = \frac{1}{2} \sum_i \left(\frac{d_i^{obs} - d_i(\mathbf{m})}{\sigma_i} \right)^2 \quad (6)$$

where i is the index of time samples and σ_i is the standard deviation of each data point. Since the L_2 misfit is dominated by large amplitude shear waves, it is probably more sensitive to shear velocities than to P-wave velocities.

3 RESULTS

We apply the above method to a 2D synthetic example identical to that in Gebraad et al. (2020) who used a particularly efficient MC method, so that the results can be fairly compared. Figure 1 shows the true model for Vp, Vs and density. Sources are located at the bottom of the region and have random moment tensors. For source-time function we use a Ricker wavelet with dominant frequency of 50 Hz. Receivers are located at the depth of 10 metres near the surface. The data are simulated using the staggered-grid finite difference scheme over a 220×110 gridded discretisation in space, within which a 180×60 sub-grid of cells has free parameters (region within the dashed black box in Figure 1).

To reduce the complexity of the inverse problem we use strong prior information as in Gebraad et al. (2020): Uniform distributions in the interval of 2000 ± 100 m/s for Vp, 800 ± 50 m/s for Vs and 1500 ± 100 kg/m³ for density. For the noise level we use a fixed data variance of $1 \mu\text{m}^2$ as this variance produces a more accurate model when using HMC (Gebraad et al. 2020). For SVGD we use 600 particles which are initially generated from the prior probability distribution. The particles are first transformed to an unconstrained space as in Zhang & Curtis (2019) and updated using 600 iterations. The final particles are transformed back to the original space and are used to calculate mean and standard deviations.

Figure 2 shows the mean and standard deviation models for Vp, Vs and density obtained using SVGD. The mean model of Vs successfully recovers the true model, whereas the mean model of Vp provides a significantly different image to the true model. This is probably because the

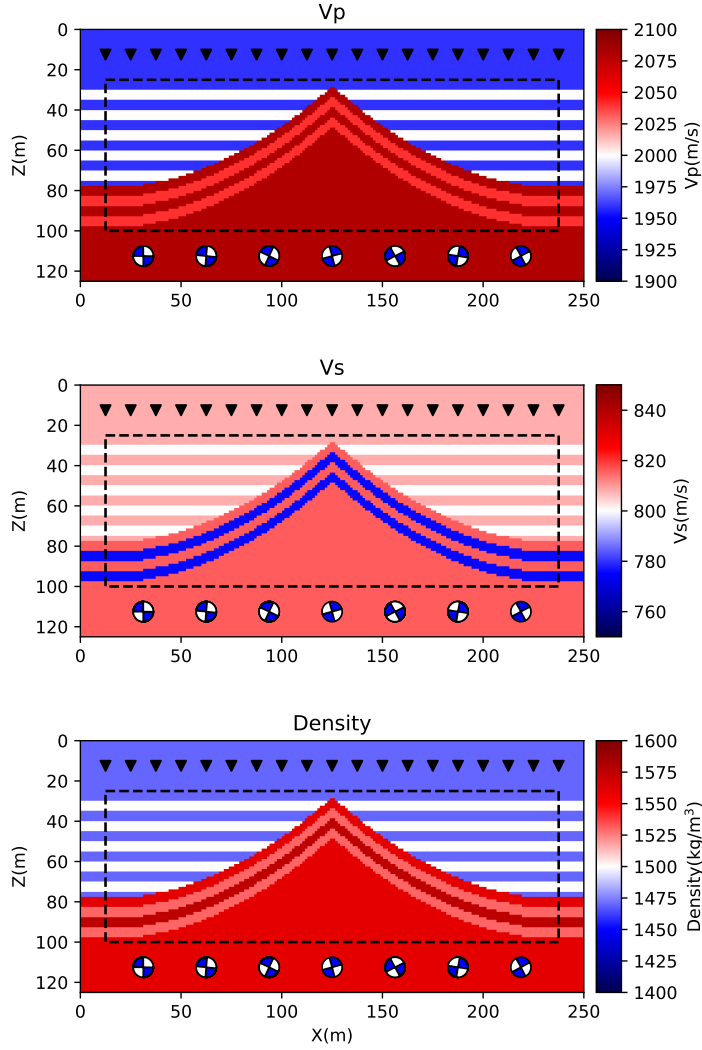


Figure 1. The true model for V_p , V_s and density. The dashed black line indicates the study region within which parameters are inverted. Sources are located at the bottom which are represented by beachballs and receivers are shown with black triangles.

waveforms are more sensitive to V_s than to V_p , so that large scale structure of V_p can be recovered.

The mean model of density shows similar features to the true model near discontinuities, which is likely because waveforms are primarily sensitive to density gradients. In comparison the bottom high density structure is not present in the result.

The standard deviation of V_s shows similar features to the velocity structure. For example, the horizontal higher velocity layers and the bottom high velocity structure have smaller standard deviations. There are higher standard deviations at the boundary of tilted layers which have been observed previously in travel time tomography (Galetti et al. 2015; Zhang et al. 2018; Zhang &

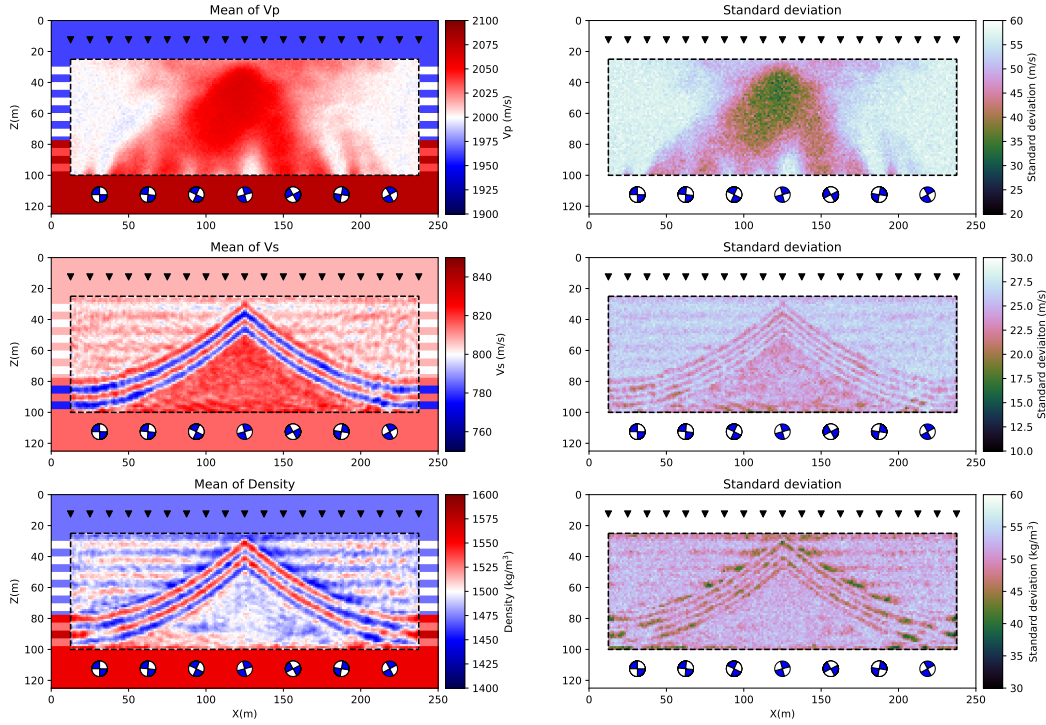


Figure 2. The mean (left) and standard deviation (right) for V_p , V_s and density obtained using SVGD.

Curtis 2019). This suggests that the location of velocity boundaries are not well-constrained. The standard deviation of V_p shows similar features to the mean model, for example, high velocities are associated with lower standard deviations. Similar to the results of shear velocity, the standard deviations of density are lower at the horizontal lower density layers and the boundary of the tilted layers have higher standard deviations. Due to the fact that waveforms are more sensitive to density gradients, the bottom constant higher density structure is not well constrained and has higher standard deviations.

To validate the method we compare the results with those obtained using HMC (Figure 3) by Gebraad et al. (2020). Overall the results from HMC are very similar to those obtained using SVGD except for slightly different magnitudes. Since the same solution is found by completely different methods, it is likely to be the true solution to the full waveform Bayesian inference problem. Note that the results from SVGD appears to be smoother than those from HMC, which is probably caused by undersampling and lack of convergence of HMC as noted by Gebraad et al. (2020).

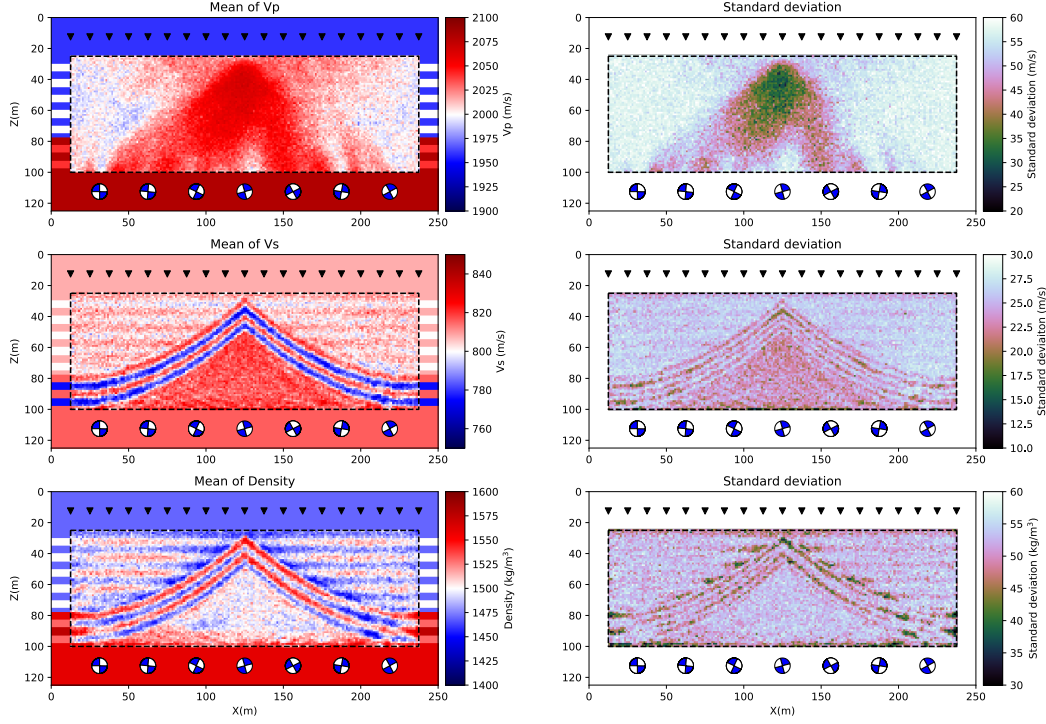


Figure 3. The mean (left) and standard deviation (right) for V_p , V_s and density obtained by Gebraad et al. (2020) using Hamiltonian Monte Carlo.

4 DISCUSSION

We first compare the computational cost of the two methods. SVGD involves $600 \times 600 = 360,000$ forward and adjoint simulations, whereas HMC involves approximately 130,000 forward and adjoint simulations. While in this case it thus appears that HMC is more efficient than SVGD, in the above example HMC was conducted using only one chain which had not fully converged (Gebraad et al. 2020). Since in practice multiple chains are usually required to produce an accurate result, HMC may need more computational cost. Also, in contrast to HMC, the simulations in SVGD can easily be parallelized which could make the method more efficient in real time (Zhang & Curtis 2019). A Markov chain cannot be easily parallelized due to dependence between successive Markov samples (Neiswanger et al. 2013). In practice HMC often requires deliberate and tedious tuning to achieve an efficient Markov chain (e.g. see discussions in Gebraad et al. 2020) so HMC may incur a significantly higher computational cost than that reported above, whereas SVGD requires less effort to achieve an efficient algorithm by using available optimization techniques, e.g. ADAGRAD (Duchi et al. 2011; Liu & Wang 2016). Note that instead of tuning HMC manually

some adaptive methods may also be used (Hoffman & Gelman 2014). To give an overall idea about the computational cost of SVGD, the above example takes about 6 days parallelized using 16 CPU cores.

Although in this study we applied the method to a simple 2D example with only seven sources, the method can possibly be applied to larger data sets and to 3D applications by using stochastic optimization (Robbins & Monro 1951; Kubrusly & Gravier 1973) and distributed optimization by dividing large data sets into random minibatches. In comparison the same technique cannot easily be applied to MCMC methods since it breaks the reversibility property of Markov chains which is required by most Monte Carlo methods. It is nevertheless not entirely obvious how SVGD will perform on real 3D applications, so further work is required to compare the efficiency of the methods in a range of practical applications.

In this study we used a simple L_2 misfit function which may cause multimodality in the likelihood function. Although SVGD can approximate arbitrary probability distributions, the absence of local minima may improve the efficiency of convergence and require fewer particles. Therefore in practice other misfit functions that measure similarity of waveforms may be used to reduce multimodality - assuming that the definition of those misfit functions are derived in a Bayesian formulation from the forward function and noise statistics (Luo & Schuster 1991; Fichtner et al. 2008; Brossier et al. 2010; Van Leeuwen & Mulder 2010; Bozdağ et al. 2011; Métivier et al. 2016). In the example we used a fixed noise level from Gebraad et al. (2020). In practice the noise level may be estimated from the data (Sambridge 2013; Ray et al. 2016) or estimated in the inversion in a hierarchical way (Malinverno & Briggs 2004; Bodin et al. 2012; Ranganath et al. 2016; Zhang et al. 2018, 2019).

5 CONCLUSION

In this study we introduced a new method called variational full-waveform inversion (VFWI), which uses Stein variational gradient descent (SVGD) to solve full-waveform inversion problems and provide accurate uncertainty estimation. We applied the method to a 2D synthetic example and compared the results with those obtained using Hamiltonian Monte Carlo (HMC). The results

show that SVGD can produce accurate approximations to the probabilistic results obtained by HMC. Although in the simple 2D example SVGD is less efficient than HMC, the method can easily be parallelized and applied to larger data sets by taking advantage of methods like stochastic optimization and distributed optimization. This can make the method more efficient in practice, allowing it to be applied to larger datasets and 3D applications.

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